

Government Securities Daily Secondary Market Report for 28-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
28-FEB	0.000% 18-AUG-2023	9.000	9.216	104,300,000	100,080,022
28-FEB	0.000% 31-AUG-2023	9.349	9.566	83,800,000	80,028,162
28-FEB	0.000% 14-SEP-2023	12.001	12.329	4,300,000	4,037,184
28-FEB	0.000% 09-NOV-2023	13.218	13.480	20,000,000	18,315,259
28-FEB	0.000% 16-FEB-2024	12.000	12.023	558,000,000	499,973,580
28-FEB	0.000% 16-FEB-2024	10.999	11.019	5,600,000	5,061,560
28-FEB	0.000% 16-FEB-2024	10.999	11.019	33,600,000	30,369,360
28-FEB	11.000% 13-APR-2023		12.500	2,876,100,000	2,990,137,365
28-FEB	14.000% 18-JAN-2024		10.999	28,900,000	30,051,954
28-FEB	14.000% 08-AUG-2024		12.857	500,000	510,890
28-FEB	14.000% 29-MAY-2025		12.700	37,800,000	40,011,678
28-FEB	14.000% 29-MAY-2025		12.650	358,000,000	379,297,420
28-FEB	16.625% 27-AUG-2026		14.600	15,000,000	17,043,750
28-FEB	14.250% 23-AUG-2029		15.150	5,000,000,000	5,170,050,000
28-FEB	14.250% 23-AUG-2029		15.450	5,000,000,000	5,111,350,000
28-FEB	14.250% 23-AUG-2029		15.124	521,700,000	539,969,934
28-FEB	16.375% 04-MAR-2032		16.240	541,000,000	584,664,110
28-FEB	16.375% 04-MAR-2032		15.400	66,000,000	73,998,540
28-FEB	15.000% 20-MAY-2032		14.508	35,000,000	37,123,100
28-FEB	15.000% 20-MAY-2032		14.499	10,000,000	10,611,000
28-FEB	15.000% 20-MAY-2032		15.000	10,000,000	10,360,000
28-FEB	14.250% 22-JUN-2034		16.200	2,200,000	2,025,611
28-FEB	14.250% 22-JUN-2034		16.500	2,280,000,000	2,067,367,200
28-FEB	14.250% 22-JUN-2034		16.470	115,000,000	104,433,800
28-FEB	14.250% 22-JUN-2034		16.470	2,165,000,000	1,966,079,800
28-FEB	16.250% 08-NOV-2035		15.750	9,678,100,000	10,348,018,082

28-FEB	16.250% 08-NOV-2035		15.750	9,678,100,000	10,348,114,863
28-FEB	16.250% 08-NOV-2035		15.000	16,200,000	18,018,450
28-FEB	16.250% 08-NOV-2035		16.100	5,000,000	5,250,450
28-FEB	16.250% 08-NOV-2035		15.101	10,000,000,000	11,062,900,000
28-FEB	16.250% 08-NOV-2035		15.100	10,000,000,000	11,063,500,000
28-FEB	16.000% 14-MAY-2037		16.000	9,200,000	9,552,820
28-FEB	16.000% 14-MAY-2037		14.999	9,200,000	10,089,000
28-FEB	16.000% 14-MAY-2037		15.350	435,000,000	467,877,300
28-FEB	16.000% 14-MAY-2037		15.029	500,000	547,420
28-FEB	16.000% 14-MAY-2037		16.250	24,200,000	24,795,562
28-FEB	16.000% 14-MAY-2037		15.507	1,000,000,000	1,066,360,000
28-FEB	16.000% 14-MAY-2037		15.350	880,000,000	946,510,400
28-FEB	16.000% 14-MAY-2037		15.808	100,000,000	104,913,000
28-FEB	16.000% 14-MAY-2037		16.000	9,900,000,000	10,279,665,000
28-FEB	16.000% 14-MAY-2037		15.616	200,000,000	212,014,000
28-FEB	17.500% 01-NOV-2040		16.000	88,300,000	100,039,485
28-FEB	17.500% 01-NOV-2040		16.000	61,800,000	70,016,310
28-FEB	17.500% 01-NOV-2040		15.858	100,000	114,199
28-FEB	17.500% 01-NOV-2040		15.900	94,800,000	108,003,744
28-FEB	17.500% 01-NOV-2040		17.000	400,000	429,220
28-FEB	17.750% 08-MAY-2042		16.167	50,000,000	56,777,000
28-FEB	17.750% 08-MAY-2042		17.685	10,000,000	10,460,000
28-FEB	18.500% 14-AUG-2042		16.879	70,000,000	82,581,100
28-FEB	18.500% 14-AUG-2042		17.000	900,000	1,055,097
28-FEB	18.500% 14-AUG-2042		16.501	760,000,000	914,591,600
28-FEB	18.500% 14-AUG-2042		16.501	70,000,000	84,238,700
28-FEB	18.500% 14-AUG-2042		16.206	40,900,000	50,002,295
28-FEB	18.500% 14-AUG-2042		16.300	70,000,000	85,147,300

28-FEB	18.500% 14-AUG-2042		15.700	435,000,000	546,699,300
28-FEB	18.500% 14-AUG-2042		16.680	344,000,000	410,075,520
28-FEB	18.500% 14-AUG-2042		16.580	208,600,000	249,984,154
28-FEB	18.500% 14-AUG-2042		16.300	328,900,000	400,070,671
28-FEB	18.500% 14-AUG-2042		16.680	200,000,000	238,416,000
28-FEB	18.500% 14-AUG-2042		15.750	85,000,000	106,532,200
28-FEB	18.500% 14-AUG-2042		16.501	170,000,000	204,579,700
28-FEB	18.500% 14-AUG-2042		17.043	95,000,000	111,122,450
28-FEB	18.500% 14-AUG-2042		15.750	100,000,000	125,332,000
28-FEB	18.500% 14-AUG-2042		15.700	576,000,000	723,905,280
28-FEB	18.500% 14-AUG-2042		16.232	100,000,000	122,083,000
28-FEB	18.500% 14-AUG-2042		15.904	40,000,000	49,711,600
28-FEB	18.500% 14-AUG-2042		17.000	6,000,000,000	7,033,980,000
28-FEB	18.500% 14-AUG-2042		16.800	3,800,000,000	4,501,480,000
28-FEB	18.500% 14-AUG-2042		16.200	24,600,000	30,084,570
28-FEB	18.500% 14-AUG-2042		16.008	2,000,000	2,471,500
28-FEB	18.500% 14-AUG-2042		16.008	400,000	494,300
28-FEB	18.500% 14-AUG-2042		16.008	200,000	247,150
28-FEB	18.500% 14-AUG-2042		15.750	250,000,000	313,330,000
28-FEB	18.500% 14-AUG-2042		16.500	1,000,000,000	1,203,480,000
			TOTALS	86,884,200,000	93,778,613,071